

Persistent homology of complex networks

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Persistent homology of complex networks

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Abstract. Long-lived topological features are distinguished from short-lived ones (considered as topological noise) in simplicial complexes constructed from complex networks. A new topological invariant, persistent homology, is determined and presented as a parameterized version of a Betti number. Complex networks with distinct degree distributions exhibit distinct persistent topological features. Persistent topological attributes, shown to be related to the robust quality of networks, also reflect the deficiency in certain connectivity properties of networks. Random networks, networks with exponential connectivity distribution and scale-free networks were considered for homological persistency analysis.

Keywords: topology and combinatorics, random graphs, networks

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Contents

1. Introduction	2
2. Algebraic topology	4
2.1. Simplicial complexes	4
2.2. Chains, cycles and boundaries	6
2.3. Homology groups	8
3. Construction of simplicial complexes from graphs	9
4. Persistent homology	10
4.1. Filtration	10
4.2. Algebraic formulation of persistent homology	11
4.3. Computational remarks	14
5. Visualization of persistence homology: barcodes	15
6. Persistent homology of random networks	17
7. Persistent homology of a network with exponential connectivity distribution	18
8. Persistent homology of scale-free networks	20
8.1. Case 1. Clustered modular network	20
8.2. Case 2. Clustered non-modular network	20
8.3. Case 3. Modular non-clustered network	21
8.4. Remarks on persistent homology of scale-free networks	21
9. Summary and concluding remarks	22
Acknowledgment	23
References	23

1. Introduction

Complex systems consisting of large numbers of highly interconnected dynamic units, whose structure is usually irregular have been the subject of intense research efforts in the past few years [1]. The complexity of such systems is reflected not only in their structure but also in their dynamics. The usual representation of a wide range of systems of this kind in nature and society uses networks as the concept appropriate for the study of both the topology and dynamics of complex systems. The usual approach to study networks is via graph theory which was well developed for regular and random graphs, both of which have been found to be exceptional cases of limited use in real-world realizations and applications. Recently, along with the discovery of new types of network structures such as the small-world [2] and scale-free networks [3], the tools of statistical mechanics have been successfully implemented offering explanations and insights into the newly recognized properties of these systems. In spite of many advances based on statistical mechanics approaches to various issues involving networks, from biology to social sciences,

it is our opinion that there is a need for a more versatile approach which would rely on new topological methods either separately or in combination with the techniques of statistical mechanics. In particular, the program is to encode the network into a simplicial complex which may be considered as a combinatorial version of a topological space whose properties may now be studied from combinatorial, topological or algebraic aspects. The motivation stems from the Q-analysis introduced by Atkin [4, 5] who advocated its use in various areas of physics and social systems analysis in the 1970s. The methods of Q-analysis were extended further into a combinatorial homotopy theory, called A-theory [6]. Consequently, the invariants of simplicial complexes may be defined from three different points of view (combinatorial, topological or algebraic) and each one of them provides completely different measures of the complex and, by extension, of the graph (network) from which the complex was constructed. In [7], for several standard types of networks we constructed vector valued quantities representing topological and algebraic invariants and showed, among other issues, that their statistical properties perfectly match their corresponding degree distributions. Such an approach provided a link between topological properties of simplicial complexes and statistical mechanics of networks from which simplicial complexes were constructed.

In the present exposition we focus on simplicial complexes (obtained from random, scale-free networks and networks with exponential connectivity distributions) and their homological properties. In most general terms, algebraic topology offers two methods for gauging the global properties of a particular topological space X by associating with it a collection of algebraic objects. The first set of invariants are the *homotopy groups* $\pi_i(X)$, $i = 1, 2, \dots$, the first one (i.e. for $i = 1$), known as the fundamental homotopy group, being well known. Homotopy groups contain information on the number and kind of ways one can map a k -dimensional sphere S^k into X , with two spheres in X considered equivalent if they are homotopic (belonging to a same path equivalence class) relative to some fixed basepoint. Computational demands of such an approach are in general extremely high and, for that reason, the second set of invariants, the *homology groups*, is of more practical interest. Homology groups of dimension k , $H_k(X)$, provide information about properties of chains formed from simple oriented units known as simplices. The elements of homology groups are cycles (chains with vanishing boundary) and two k -cycles are considered homologous if their difference is the boundary of the $(k+1)$ -chain. In more general terms $H_k(X)$ determines the number of k -dimensional subspaces of X which have no boundary in X and themselves are not a boundary of any $(k+1)$ -dimensional subspace. In contrast to homotopy groups, homology groups can be computed using the methods of linear algebra and the ease of these methods are counterbalanced by the obtained topological resolution. It should be remarked that these computations can be quite time-consuming in spite of recent advances in computational techniques [8]. Although homology groups are computable and provide insight into topological spaces and maps between them, our interest is in discerning which topological features are essential and which can be safely ignored, similar to the signal processing procedure when a signal is removed from noise. One of the important bits of information about the topological space is the number and type of holes it contains and going beyond standard homological approaches one could be interested in finding out which holes are essential and which are unimportant. This is the subject of persistence and persistent homology, as introduced by Edelsbrunner *et al* [9], whose aim is to extract long-lived topological features (topological signal) which

persist over a certain parameter range and which are contrasted with short-lived features (topological noise).

With networks encoded into simplicial complexes we are interested in topological features which persist over a sequence of simplicial complexes of different sizes. This sequence reflects the formation of the network or the change of the existing network when new node or nodes are introduced or removed. Here we focus on recognizing persistent and non-persistent features of random, modular and non-modular scale-free networks and networks with exponential connectivity distribution. In the following exposition our main topic will be homology and, although it is self-contained, an elementary knowledge of homology would be helpful, as may be found, for example, in chapter 2 of [10]. Our main motivation is to show that each of these different types of networks have different persistent homological properties although here we do not attempt to present these features as generic. Moreover, long-lived topological attributes reveal new and important information related to connectivity of the network which could not be inferred using any other conventional methods.

The outline of the exposition is as follows. In section 2 we review concepts from algebra and simplicial homology while in section 3 we present the methods of constructing simplicial complexes from graphs. In section 4 we introduce the concept of persistent homology and discuss computational aspects. Section 5 contains a description of the graphical representation of persistent homology groups. In section 6 we present the results of persistent homology calculations for random networks while in sections 7 and 8 persistent homologies are determined for networks with exponential degree distribution and three types of scale-free networks, respectively. Concluding remarks are given in section 9.

2. Algebraic topology

2.1. Simplicial complexes

Any subset of $V = \{v_{\alpha_0}, v_{\alpha_1}, \dots, v_{\alpha_n}\}$ determines an n -simplex denoted by $\langle v_{\alpha_0}, v_{\alpha_1}, \dots, v_{\alpha_n} \rangle$. The elements v_{α_i} of V are the vertices of the simplex denoted by $\langle v_{\alpha_i} \rangle$ and n is the dimension of the simplex. Any set of simplices with vertices in V is called a simplicial family and its dimension is the largest dimension of its simplices. A q -simplex σ_q is a q -face of an n -simplex σ_n , denoted by $\sigma_q \lesssim \sigma_n$, if every vertex of σ_q is also a vertex of σ_n . The union of faces of a simplex σ_n is a boundary of σ_n . A simplicial complex represents a collection of simplices. More formally, a simplicial complex K on a finite set $V = \{v_1, \dots, v_n\}$ of vertices is a non-empty subset of the power set of V , so that the simplicial complex K is closed under the formation of subsets. Hence, if $\sigma \in K$ and $\rho \in \sigma$, then $\rho \in K$. An example of a simplex of dimension zero is a point. A simplex of dimension one is a line; a two-dimensional simplex is a triangle, a three-dimensional simplex is tetrahedron and so on. The formal definition of a simplicial complex implies that the simplicial complex K requires that

- (1) each face of any simplex in K is also in K and
- (2) the intersection of two simplices σ_1 and σ_2 in K is either empty or it is a face common to both σ_1 and σ_2 .

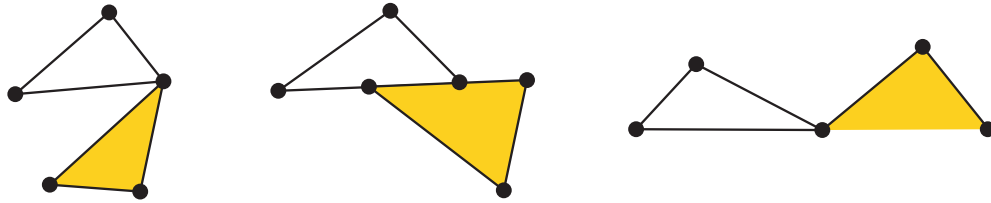


Figure 1. A simplicial complex (left) and a collection of simplices (middle and right) which do not comprise a simplicial complex.

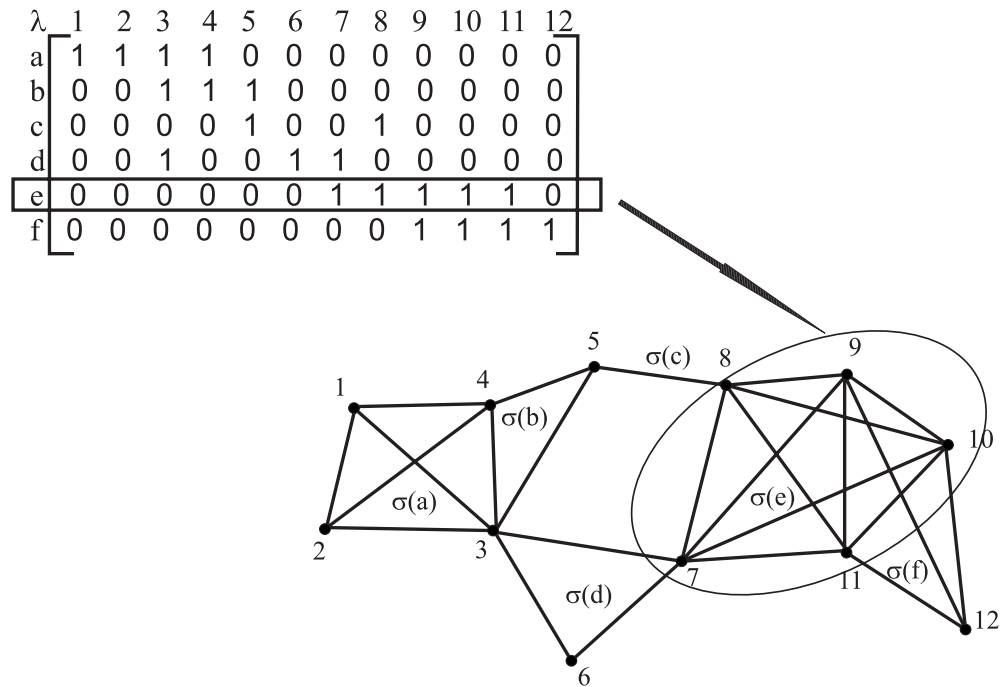


Figure 2. An example of a simplicial complex and its incidence matrix representation. Columns are labeled by its vertices and rows are labeled by its simplices.

In figure 1(a) the collection of simplices on the left is the only one satisfying these requirements while the other two are not simplicial complexes. In the middle, simplices (triangles) intersect, but not along shared simplices. On the right, one triangle is missing an edge.

Two simplices σ and ρ are q -connected if there is a sequence of simplices $\sigma, \sigma_1, \sigma_2, \dots, \sigma_n, \rho$, such that any two consecutive ones share a q -face, implying that they have at least $q + 1$ vertices in common. Such a chain is called a q -chain. The complex K is q -connected if any two simplices in K of dimensionality greater than or equal to q are q -connected. The dimension of a simplex σ is equal to the number of vertices defining it minus one. The dimension of the simplicial complex K is the maximum of the dimensions of the simplices comprising K . In figure 2 we show an example of a simplicial complex and its matrix representation. In this example the vertex set is $V = \{1, 2, \dots, 11, 12\}$, and the simplicial complex K consists of the subsets $a = \{1, 2, 3, 4\}$, $b = \{3, 4, 5\}$, $c = \{5, 8\}$, $d = \{3, 6, 7\}$, $e = \{7, 8, 9, 10, 11\}$ and $f = \{9, 10, 11, 12\}$.

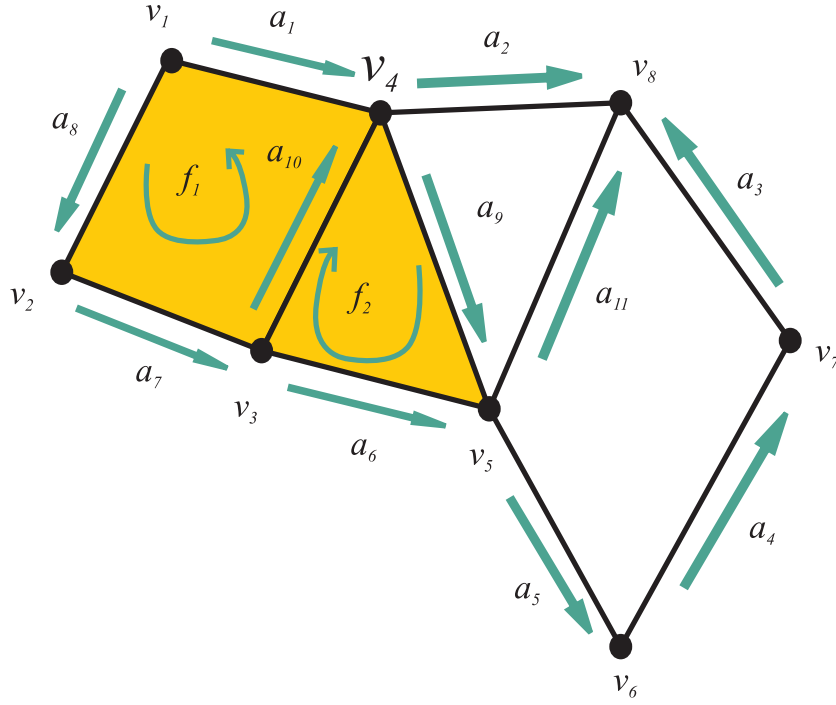


Figure 3. A simplicial complex containing 4 simplices. The orientation of each simplex is indicated by arrows.

The dimension of the complex is 4 since this is the maximal dimension of a simplex in K . In addition, there are 3 two-dimensional simplices, 2 two-dimensional and 1 one-dimensional simplex. A convenient way to represent a simplicial complex is via a so-called incidence matrix, whose columns are labeled by its vertices and whose rows are labeled by its simplices, as shown also in figure 2. The multifaceted property (algebraic, topological and combinatorial) of simplicial complexes makes them particularly convenient for modeling complex structures and connectedness between different substructures.

2.2. Chains, cycles and boundaries

Chains and cycles are simplicial analogs of paths and loops in the continuous domain and the simplicial complex in figure 3 is used to illustrate these concepts.

A k -chain is a formal sum of k -dimensional simplices with integer coefficients. For example, combinations v_1 , $-v_2$ and $3v_5 - 5v_4$ are 0-chains. In a more general manner all 0-chains of this complex may be written as a formal sum $\sum_{i=1}^8 \alpha_i v_i$, $\alpha_i \in \mathbf{Z}$. Similarly, 1-chains may be written as $\sum_{i=1}^{11} \alpha_i a_i$ and 2-chains may be written as $\sum_{i=1}^2 \alpha_i f_i$. Hence, each k -chain may be represented uniquely as

$$c^k = \sum_{i=1}^{n_k} \alpha_i \sigma_i^k, \quad (1)$$

where n_k denotes the number of k -simplices in K . The set of all k -chains together with the operation of addition forms a group C_k . A collection of $(k-1)$ -dimensional faces of

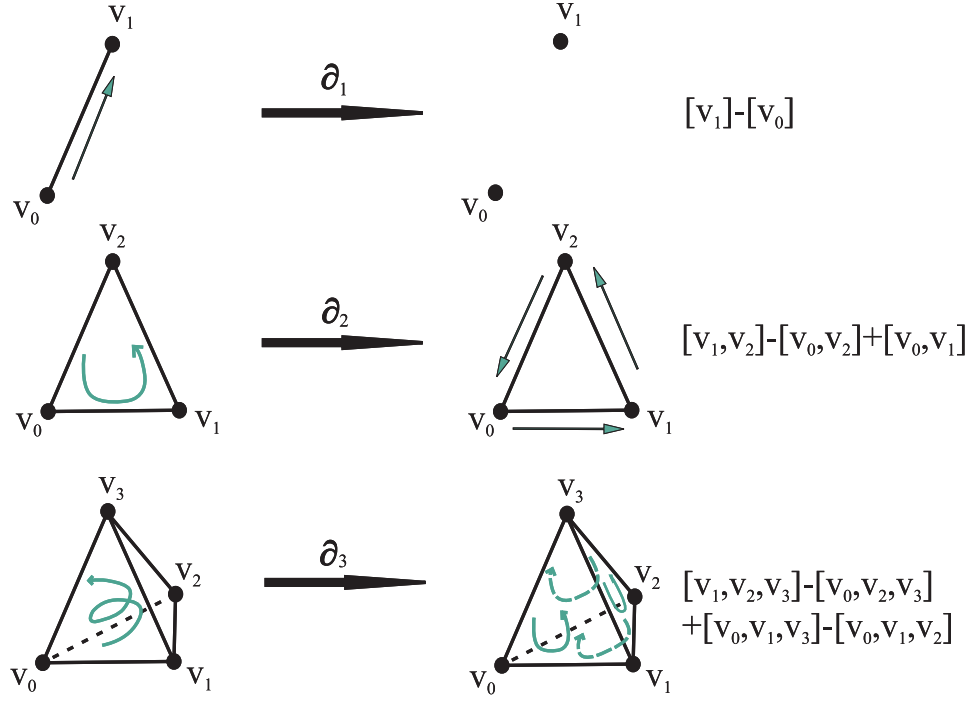


Figure 4. Boundary mapping for simplices of dimension 1, 2 and 3. Expressions on the right denote the effects of the boundary mapping.

a k -simplex σ , itself a $(k-1)$ -chain, is the boundary $\sigma\partial_k$ of σ^4 . The boundary of the k -chain is the sum of the boundaries of the simplices in the chain, i.e.

$$c^k\partial = \sum_{i=1}^{n_k} \alpha_i(\sigma_i^k\partial_k). \quad (2)$$

It is easy to show that for a k -chain c

$$c\partial_k\partial_{k-1} = 0, \quad (3)$$

meaning that the boundary of any k -chain has no boundary. For the simplicial complex in figure 3:

$$\begin{aligned} f_1\partial_2 &= -a_1 + a_7 + a_8 + a_{10}, \\ f_1\partial_2\partial_1 &= (-a_1 + a_7 + a_8 + a_{10})\partial_1 \\ &= -(v_4 - v_1) + (v_1 - v_2) + (v_2 - v_1) + (v_4 - v_3) = 0. \end{aligned}$$

The boundary operator ∂_k is a homomorphism $\partial_k: C_k \rightarrow C_{k-1}$ and ∂_k s for $k = 0, 1, 2, \dots$ connect the chain groups into a chain complex:

$$\emptyset \rightarrow C_n \xrightarrow{\partial_n} C_{n-1} \xrightarrow{\partial_{n-1}} \dots \rightarrow C_1 \xrightarrow{\partial_1} C_0 \xrightarrow{\partial_0} \emptyset, \quad (4)$$

with $\partial_k\partial_{k+1} = \emptyset$ for all k . The mapping ∂_k is graphically represented in figure 4 for one-, two- and three-dimensional simplices.

⁴ We use the notation $\sigma\partial_k$ rather than $\partial_k(\sigma)$ since it is more practical for manipulation of boundary operators.

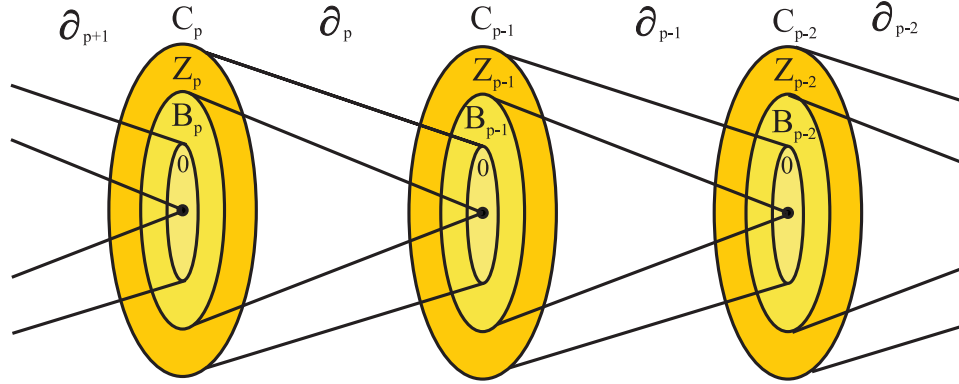


Figure 5. Chain, cycle and boundary groups and their mappings under boundary operators.

The kernel of ∂_k is the set of k -chains with empty boundary while a k -cycle, denoted by Z_k , is a k -chain in the kernel of ∂_k . The image of ∂_k is the set of $(k-1)$ -chains which are boundaries of k -chains with a k -boundary, denoted by B_k , being a k -chain in the image of ∂_{k+1} . The collection of Z_k s and B_k s together with addition form subgroups of C_k while the property $\partial_k \partial_{k+1} = 0$ shows that $B_k \subseteq Z_k \subseteq C_k$, i.e. these groups are nested as illustrated in figure 5.

The following two subspaces are of special interest:

$$k\text{-cycles:} \quad \ker \partial_k = \{z \in C_k : \partial_k(z) = \emptyset\}, \quad (5)$$

$$k\text{-boundaries:} \quad \text{im } \partial_{k+1} = \{b \in C_{k-1} : \exists b \in C_k : b = \partial_{k+1}(z)\}. \quad (6)$$

An element in $\ker \partial_k$ is a subcomplex without boundary so that it is a k -dimensional cycle, while the elements in $\text{im } \partial_{k+1}$ are boundaries of higher-dimensional chains, known as k -boundaries. The k -cycles are the basic topological objects that define the presence of k -dimensional holes in the simplicial complex. Certainly, many k -cycles do not outline a hole. Instead they bound a subcomplex of dimension $k+1$ in the simplicial complex. Also, many k -cycles may characterize the same hole. For the simplicial complex in figure 3 cycles $z_1 = a_2 - a_{11} - a_9$ and $z_2 = a_2 - a_{11} - a_6 + a_{10}$ count the same hole. Note that the difference between cycles z_2 and z_1 is the boundary of f_2 , i.e. $z_2 - z_1 = f_2 \partial$ and cycles possessing the property that their difference is the boundary are said to be homologous.

2.3. Homology groups

The k th homology group is

$$H_k = \ker \partial_k / \text{im } \partial_{k+1} = Z_k / B_k. \quad (7)$$

If $z_1 = z_2 + B_k$, ($z_1, z_2 \in Z_k$) then the difference between z_1 and z_2 is the boundary and z_1 and z_2 are homologous. The k th Betti number of a simplicial complex K is $\beta(H_k)$, the rank of the k th homology group, $\beta_k = \text{rank } H_k$ or $\beta_k = \dim H_k$. From expression (7)

$$\beta_k = \text{rank } H_k = \text{rank } Z_k - \text{rank } B_k. \quad (8)$$

Intuitively, the construction of homology assumes that we are removing the cycles that are boundaries of higher-dimensional subcomplex from the set of all k -cycles, so that the ones that remain carry information about the k -dimensional holes of the complex. In simplest terms the dimension of the k th homology (known as the k th Betti number) counts the number of k -dimensional holes in a simplicial complex. Due to an Alexander duality property [10], there is an intuitive depiction of the first three Betti numbers nicely explained in [11]. Since a non-bounding 0-cycle represents the set of components of complex K , there is one basis element per component so that consequently β_0 represents the number of connected components of K . Hence, $\text{rank } H_0 = 1$ for connected complex K so that the notion of connectivity is reflected in H_0 . A non-bounding 1-cycle represents a collection of non-contractible closed curves in K , or based on duality property, a set of tunnels formed by K . Each tunnel can be represented as a sum of tunnels from the basis so that β_1 represents the dimension of the basis for the tunnels. These tunnels may be perceived as forming a graph with cycles [11]. A 2-cycle which itself is not a boundary represents the set of non-contractible closed surfaces in K , or based on duality principle, a set of voids which exist in the complement of the simplicial complex, i.e. $\mathbb{R}^3 - K$. The dimension of the basis for voids, equal to the number of voids, is represented by β_2 .

3. Construction of simplicial complexes from graphs

Simplicial complexes may be constructed from undirected or directed graphs (digraphs) in several different ways. Here we only consider two of them: the neighborhood complex and the clique complex. The neighborhood complex $N(G)$ is constructed from the graph G , with vertices $\{v_1, \dots, v_n\}$ in such a way that for each vertex v of G there is a simplex containing the vertex v , along with all vertices w corresponding to directed edges $v \rightarrow w$. The neighborhood complex is obtained by including all faces of those simplices and, in terms of matrix representation, the incidence matrix is obtained from the adjacency matrix of G by increasing all diagonal entries by 1. Another possible (and popular) construction of the neighborhood complex differs from this one in only one detail: it does not include the vertex v , i.e. for each vertex v of G there is a simplex containing only vertices w linked to v . We will refer to the former one as the neighborhood complex of the first kind and to the latter as the neighborhood complex of the second kind. An example of the construction of a neighborhood complex of the first kind is represented in figure 6, while the construction of the neighborhood complex of the second kind is presented in figure 7.

The clique complex $C(G)$ has the complete subgraphs as simplices and the vertices of G as its vertices so that it is essentially the complete subgraph complex. The maximal simplices are given by the collection of vertices that make up the cliques of G . In the literature, a clique complex is also referred to as a flag complex. An example of the clique complex construction is presented in figure 8.

These two methods are not the only ones that may be used for constructing simplicial complexes from graphs. Actually, any property of the graph G that is preserved under deletion of vertices or edges may be used for construction purposes. A detailed account of the methods for obtaining simplicial complexes from graphs, among many other issues related to the relationship between graphs and simplicial complexes, may be found in [12].

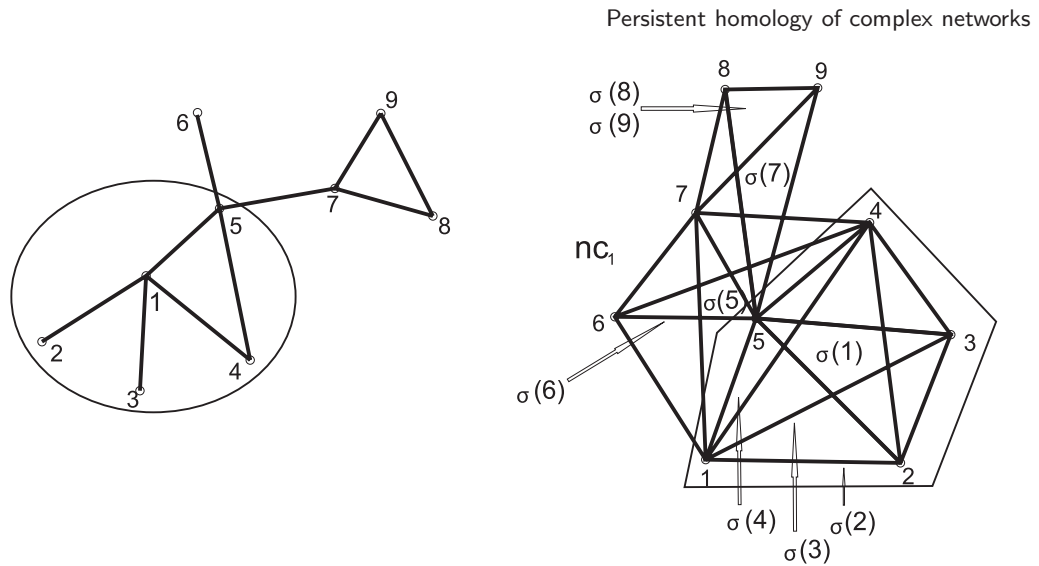


Figure 6. An example of the construction of the simplicial complex of the first kind. Simplices are labeled as $\sigma(i)$, where i denotes the vertex whose neighbors define the simplex.

4. Persistent homology

4.1. Filtration

The basic aim of persistent homology [9] is to measure the lifetime of certain topological properties of a simplicial complex when simplices are added to the complex or removed from it. Usually the evolution of the complex considers its creation starting from the empty set, hence the assumption is that simplices are added to the complex (corresponding to the growing network). The sequence of subcomplexes constructed in the process is known as filtration. In more formal terms the filtration of the simplicial complex K is a sequence of complexes K_i , such that

$$\emptyset = K_0 \subset K_1 \subset \dots \subset K_n = K. \quad (9)$$

The simplices in K are indexed by their rank in a filtration sequence and each prefix of the sequence is a subcomplex. Two filtration constructions are usually considered when the history of the complex is studied. The first one is formed when at each stage of the filtration only one simplex is added (i.e. K_i/K_{i-1} consists of one simplex σ_i for each i). In the second case a simplex σ_i is added to the sequence, say to subcomplex K_j , when all its faces are already parts of some K_i ($i \leq j$). Hence, the second case does not require only one simplex to be added at each stage of filtration. These two filtrations contain complete orderings of its simplices and figures 9 and 10 illustrate two progressive sequences.

Naturally, other filtrations may also be applied in practice including ‘irregular’ ones when simplices are removed or disappear in the sequence. For these filtrations the main aspect of change is not only growth but decrease as well.

A detailed account of topological features of each stage of filtration is presented in figure 11 for the simplicial complex in the form of a tetrahedron. At each stage of filtration a vertex or a face is added, represented in red. The intuitive notion of Betti numbers as the number of k -dimensional holes is clear in this representation. The number of connected

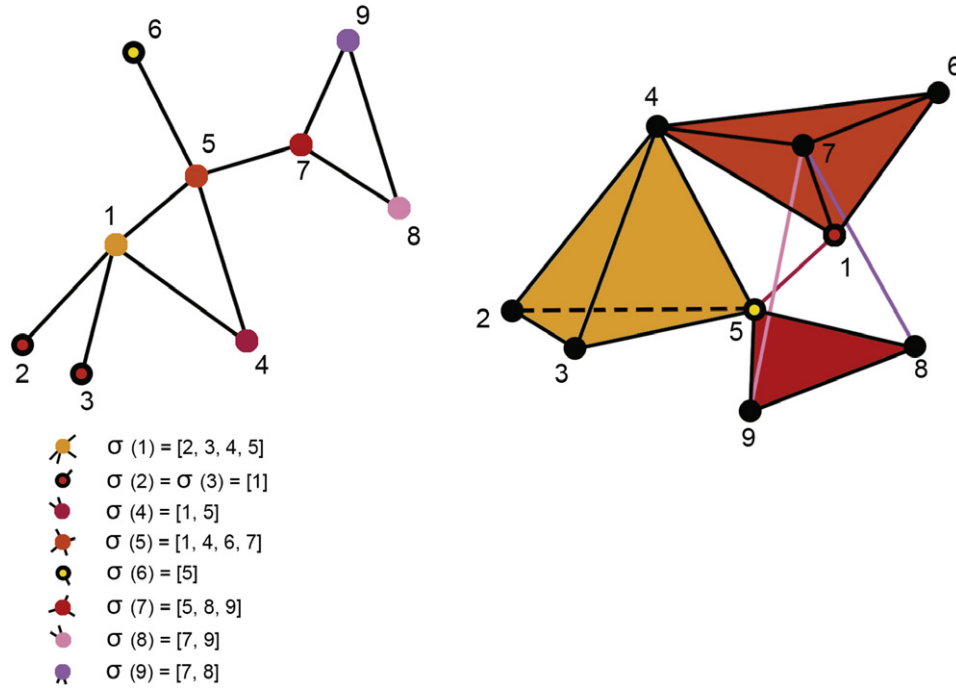


Figure 7. Construction of a simplicial complex of the second kind from the graph. The color of each vertex in the graph (left) is the same as the color of the corresponding simplex in the neighborhood complex (right). Below: the expression for each simplex is explicitly presented along with the graphical depiction of the corresponding graph vertex.

components is reflected in the Betti number β_0 and one may follow its change from 0 (filtration stage K_0) to $1(K_1), 2(K_2), \dots, 1(K_{14})$. The one-dimensional hole appears at stage K_6 so $\beta_1(K_6) = 1$, while a two-dimensional hole (void) appears at stage K_{14} , so that $\beta_2(K_{14}) = 1$.

4.2. Algebraic formulation of persistent homology

Following the expositions in the pioneering paper on persistent homology [9] and in [11] we give here some basic notions and concepts. Persistence is defined in conjunction with cycle and boundary groups of complexes in filtration, i.e. with respect to homology groups and associated Betti numbers. Since homology captures equivalent classes of cycles by factoring out the boundary cycles, the focus is on the count of non-bounding cycles whose lifespan lasts beyond a chosen threshold (say, represented by a number p of next complexes in the filtration sequence) and which determine persistent or long-lasting topological properties of the complex. These cycles persist through p phases of the sequence, hence they are important. In a complementary manner our interest also lies in cycles with short lifespans which convert to boundaries during filtration. Algebraically, it is relatively simple to perform the count of persistent non-bounding cycles. Let Z_k^l and B_k^l represent the k th cycle group and the k th boundary group, respectively, of the l th complex K^l in filtration sequence. In order to obtain the long-lasting non-bounding cycles, the k th cycle

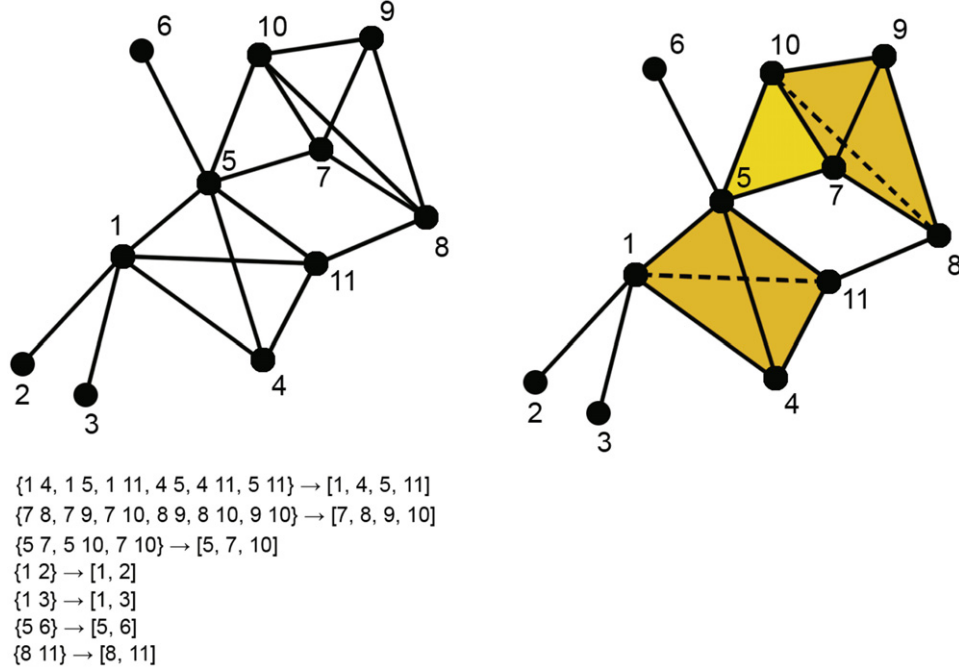


Figure 8. Construction of the clique complex from the graph. Below: explicit representation of the construction of each simplex from a clique. Cliques are expressed as a collection of edges within the curly brackets while the corresponding simplices are expressed as a collection of vertices within the square brackets.

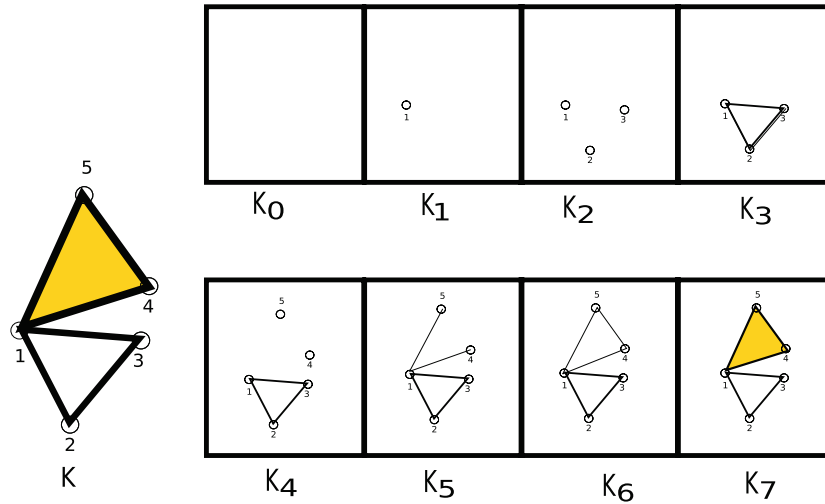


Figure 9. The simplicial complex K and its one possible filtration.

group is factored by the k th boundary group of the K^{l+p} complex, and p complexes later in the filtration sequence. Formally, the p -persistent k th homology group of K^l is

$$H_k^{l,p} = Z_k^l / (B_k^{l+p} \cap Z_k^l). \quad (10)$$

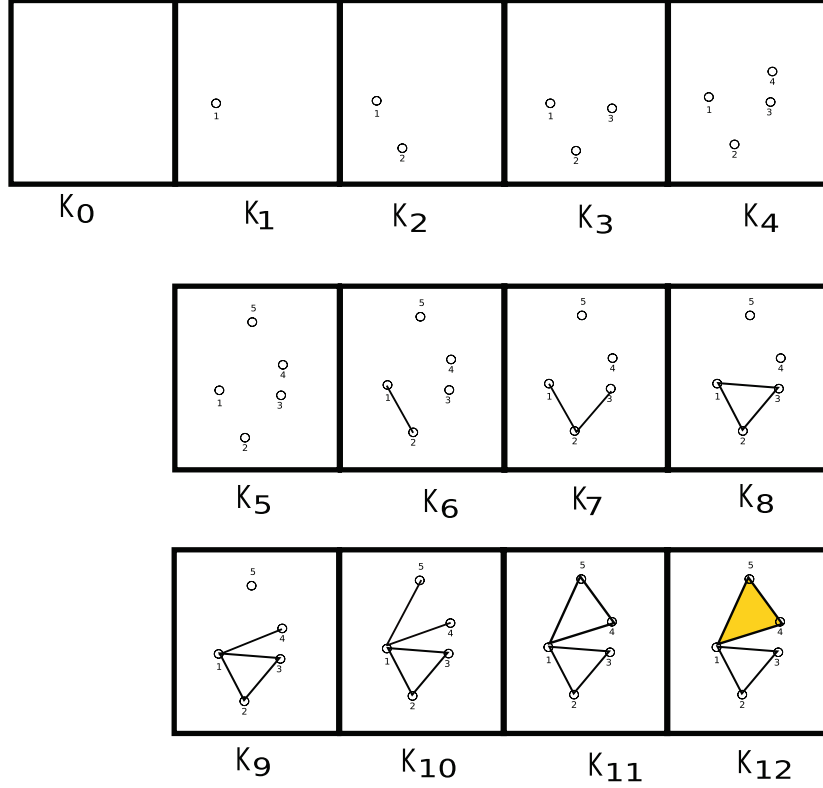


Figure 10. Alternative filtration of the simplicial complex of figure 9. One vertex is added at each stage of the filtration.

Clearly $B_k^{l+p} \cap Z_k^l$ is a group itself, being an intersection of two subgroups of C_k^{l+p} . The p -persistent k th Betti number, β_k^{l+p} of the l th complex K^l in filtration is the rank of $H_k^{l,p}$:

$$\beta_k^{l+p} = \text{rank } H_k^{l,p}. \quad (11)$$

Hence, β_k^{l+p} counts homological classes in the complex K^p which were created during filtration in the complex K^l or earlier. There is a Betti number for each dimension p and for every pair of indices (k, p) , $0 \leq k \leq p \leq n$. To get a more intuitive illustration of persistence concept let us consider a non-bounding k -cycle created at time (step) i as a consequence of the appearance of the simplex σ in the complex so that the homology class of z is an element of H_k^i , i.e. $[z] \in H_k^i$. The simplex σ will be labeled as a *creator* simplex or σ^+ (positive simplex). Consider the appearance of another simplex τ at time $j \geq i$ which turns a cycle z' in $[z]$ into a boundary, so that $z' \in B_k^j$. This causes the decrease of the rank of the homology group since the class $[z]$ is joined with the older class of cycles. The simplex τ will be labeled as an *annihilator* simplex, τ^- (negative simplex) since it annihilates both z' and $[z]$. The persistence of z and its homology class $[z]$ is then $j - i - 1$. As p increases by one step (assuming full ordering of simplices), persistence of all non-bounding cycles is decreased by one so that, while p increases, negative simplices cancel positive ones which appeared earlier in the filtration. For p large (long enough), the topological noise may be removed from pertinent information about homology groups and Betti numbers.

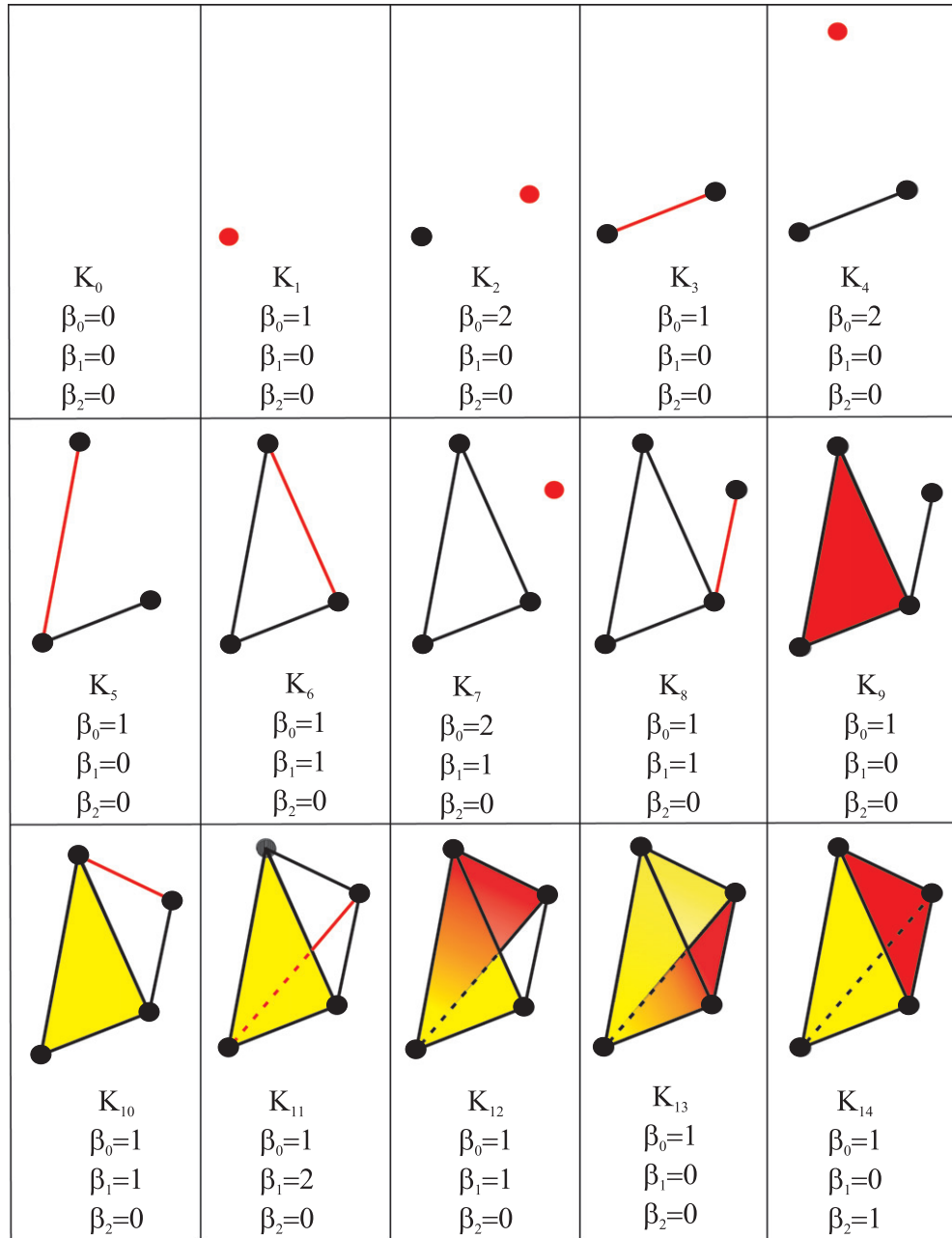


Figure 11. Filtration of a simplicial complex (tetrahedron) and its topological characterization. At each stage a vertex or a face is added, represented in red.

4.3. Computational remarks

High quality algorithms exist for the computation of homology groups with respect to various applications. A comprehensive introduction to the subject of computational homology is [8] (and the associated COmputational HOMology project CHOMP [14]) while the algorithms for persistent homology are given in [9] and [13]. Various practical issues related to these algorithms and computational methods for evaluating Betti numbers

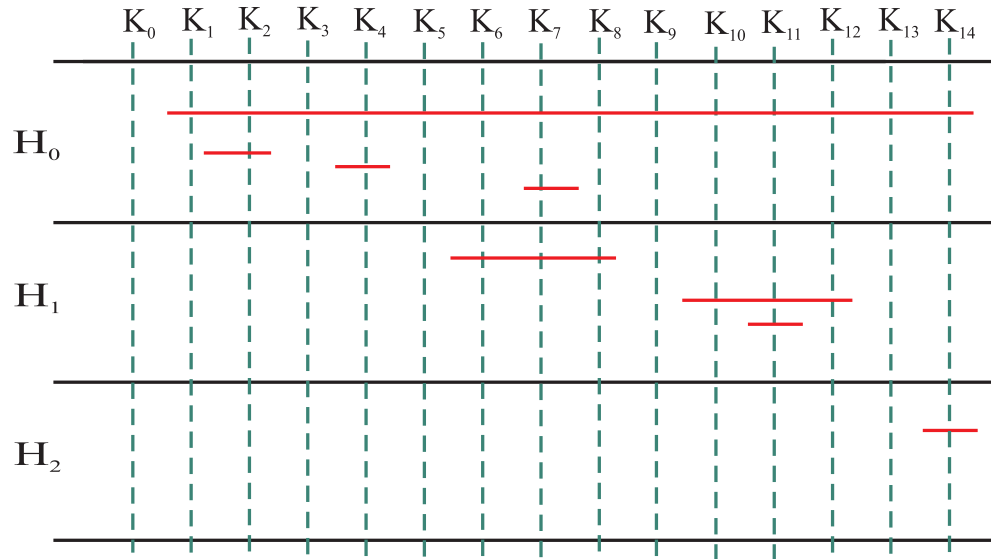


Figure 12. Barcode for the simplicial complex and its filtration presented in figure 11.

are covered in [15]. The Matlab-based program ‘Plex’ [16], designed for the homology analysis of point cloud datasets converted into a global simplicial complex (Rips, Čech or other) offers a wealth of possibilities for various operations with simplicial complexes and simplicial homology calculations. Also, a package ‘Simplicial Homology’ [18], requiring ‘GAP’ [17], a system for computational discrete algebra with special emphasis on computational group theory, provides numerous functionalities related to simplicial homology. Both Plex and Simplicial Homology have been extensively used in our calculations presented here.

5. Visualization of persistence homology: barcodes

Since persistent homology represents an algebraic invariant that detects the birth and death of each topological feature as the complex evolves in time, it is advantageous to encode the persistent homology in the form of a parameterized version of the rank of homology group, i.e. its Betti number [19]. One possible choice for the parameter is time as it encompasses both the case of simplex growth (addition of simplex or simplices) and of its decrease (removal of simplex or simplices). The other choice is to use intervals whose endpoints are filtration complexes essentially representing the filtered simplicial complex at times when the addition (or removal) of simplices takes place. During its temporal existence, each topological attribute plays a part in the formation of some Betti number and our interest lies in those properties with long lifetimes (persistent properties). The parameter intervals represent lifetimes of various stages of filtration and they may be represented on the horizontal axis while arbitrary ordered homology generators H_k may be represented on the vertical axis. A barcode for the filtration of a tetrahedron of figure 11 is presented in figure 12.

Evidently, only H_0 homology generator (Betti number β_0) shows persistence from K_1 through K_{14} filtration stage. Another example of filtration and the barcode for H_k

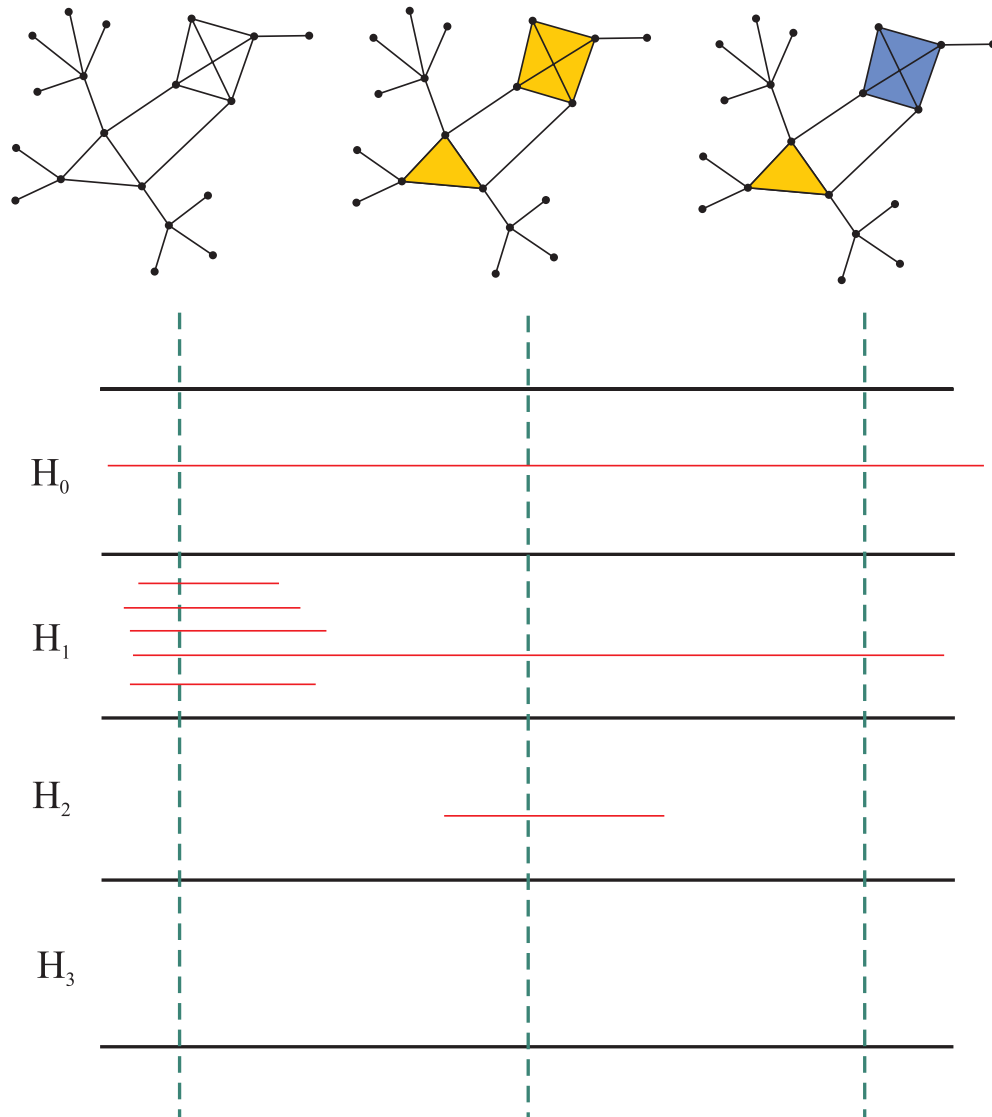


Figure 13. An example of the barcode for an arbitrary simplicial complex. The rank of H_k equals the number of parameter intervals traversed by the red barcode line. Persistent homologies are H_0 and H_1 .

($k = 1, 2, 3$) is presented in figure 13. In this figure a convention of [19] is used which reduces the number of homology generators in each filtration by one. Note that for this arbitrary simplicial complex the first two homology generators, H_0 and H_1 , are persistent.

The rank of persistent homology group $H_k^{i \rightarrow j}$ equals the number of intervals in the barcode of homology group H_k within the limits of the corresponding parameter range or lifetime $[i, j]$. Here i and j may denote filtration times t_i and t_j or filtration complexes $K_i(t_i)$ and $K_j(t_j)$. Clearly, barcodes do not provide information on the delicate structure of the homology: however, the information about persistent parameterized rank (since $\beta_k = \text{rank } H_k$ a barcode reflects the persistent properties of Betti numbers) enables a clear distinction between topological noise and topological ‘signal’.

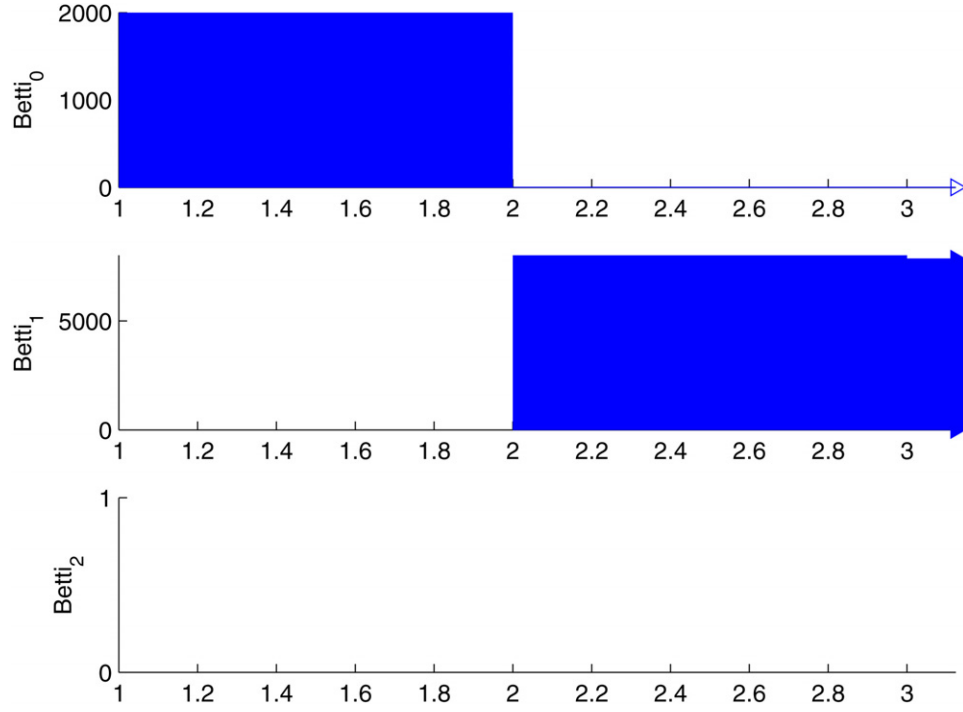


Figure 14. Barcode of $G(n, p)$ random network with $n = 2000$ and $p = 0.005$.

6. Persistent homology of random networks

For the purpose of illustrating persistent homology we first consider random (Erdős–Rényi) networks $G(n, p)$ for which the number of nodes, n , is fixed and with each link inserted with the same probability p . As is well known, a random network has a characteristic scale in its node connectivity reflected by the peak of the distribution which corresponds to the number of nodes with the average number of links. We have constructed the clique complex $C(G)$ of a random network so that the obtained complex is a random simplicial complex $C(G(n, p))$. The filtration F of the complex is

$$F = \{K_0, K_1, \dots, K_n\} \quad \text{such that } K_0 \subset K_1 \subset \dots \subset K_n = K. \quad (12)$$

Then the i th complex in the filtration is given by

$$K_i = \sum_{j=1}^i S_j, \quad (13)$$

where S_j is the j th skeleton of the clique complex (the set of simplices of dimension less than or equal to j).

The random network considered consists of 2000 nodes with the probability of two nodes having a link equal to $p = 0.005$. The corresponding barcode is presented in figure 14. Due to the sparsity of the network the filtration steps are limited to complexes of dimension 3. It is evident that persistent H_0 has Betti number $\beta_0 = 1$ corresponding to one line that persists through all stages of filtration. Since the zero-dimensional homology measures the connectivity of the underlying graph the graph is always connected and this

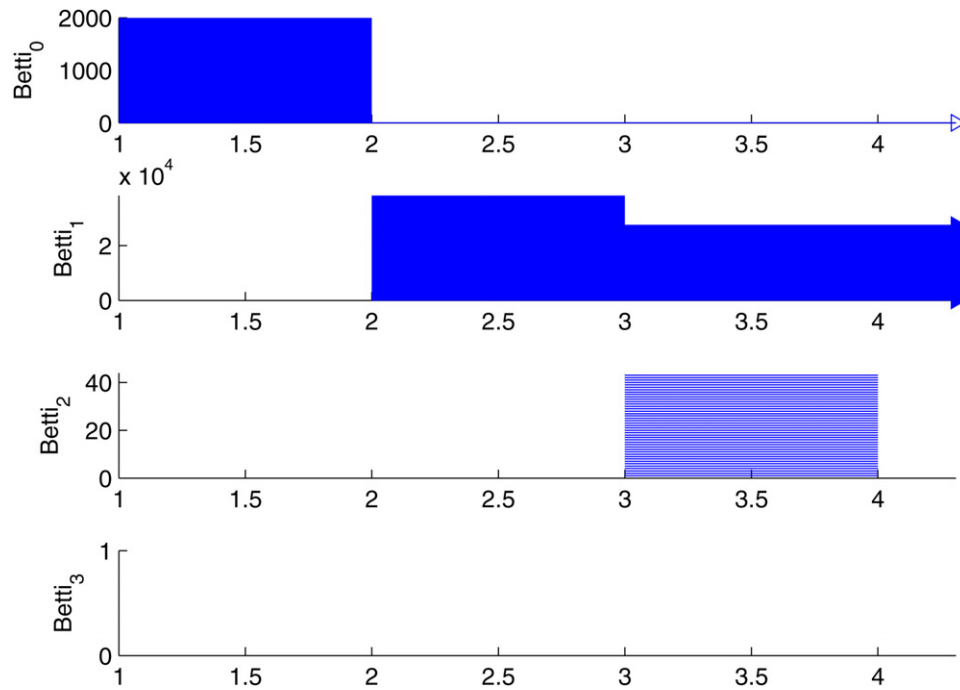


Figure 15. Barcode of $G(n, p)$ random network with $n = 2000$ and $p = 0.02$.

property remains for an arbitrary choice of p ($0 \leq p \leq 1$) or n , as one would expect. In addition $\beta_1 = \text{rank } H_1 = 7847$ while $\beta_2 = \text{rank } H_2 = 0$. The maximal rank of persistent homology of this random network is 1. However, due to the short lifetime of H_1 through only two filtrations, it may be inferred that the content of topological noise dominates the network for this choice of parameters p and n . The same results, from the aspect of persistence, are obtained for the neighborhood complex ($\beta_0 = 1, \beta_1 = 13503, \beta_2 = 0$). Increasing the probability p or the number of nodes n leads to occurrence of higher-dimensional homology groups which, though, appear only as noise as illustrated in figure 15 for the case of $p = 0.02$ and $n = 2000$. There is an interval outside which homology vanishes, and inside which only lowest ranked homologies persist, i.e. H_0 and H_1 . This conclusion is in agreement with recent theoretical studies on clique and neighborhood complexes of random graphs [20, 21].

7. Persistent homology of a network with exponential connectivity distribution

In order to analyze the emergence of self-similar properties in a complex network, an e-mail network was studied in [22]. Each e-mail address in this network represents a node and links between nodes indicate e-mail communication between them. After removal of bulk e-mails, the connectivity distribution of this network is exponential, $P(k) \exp(-k/k^*)$ for $k \geq 2$ and with $k^* = 9.2$. The number of nodes (e-mail users) is 1700. Calculations were performed using both the clique and the neighborhood complex and both showed a consistent persistency property. The corresponding persistency barcode is presented in figure 16 in which the rank of the homology group equals the number of intervals in the barcode intersecting the dashed line which corresponds to the filtration

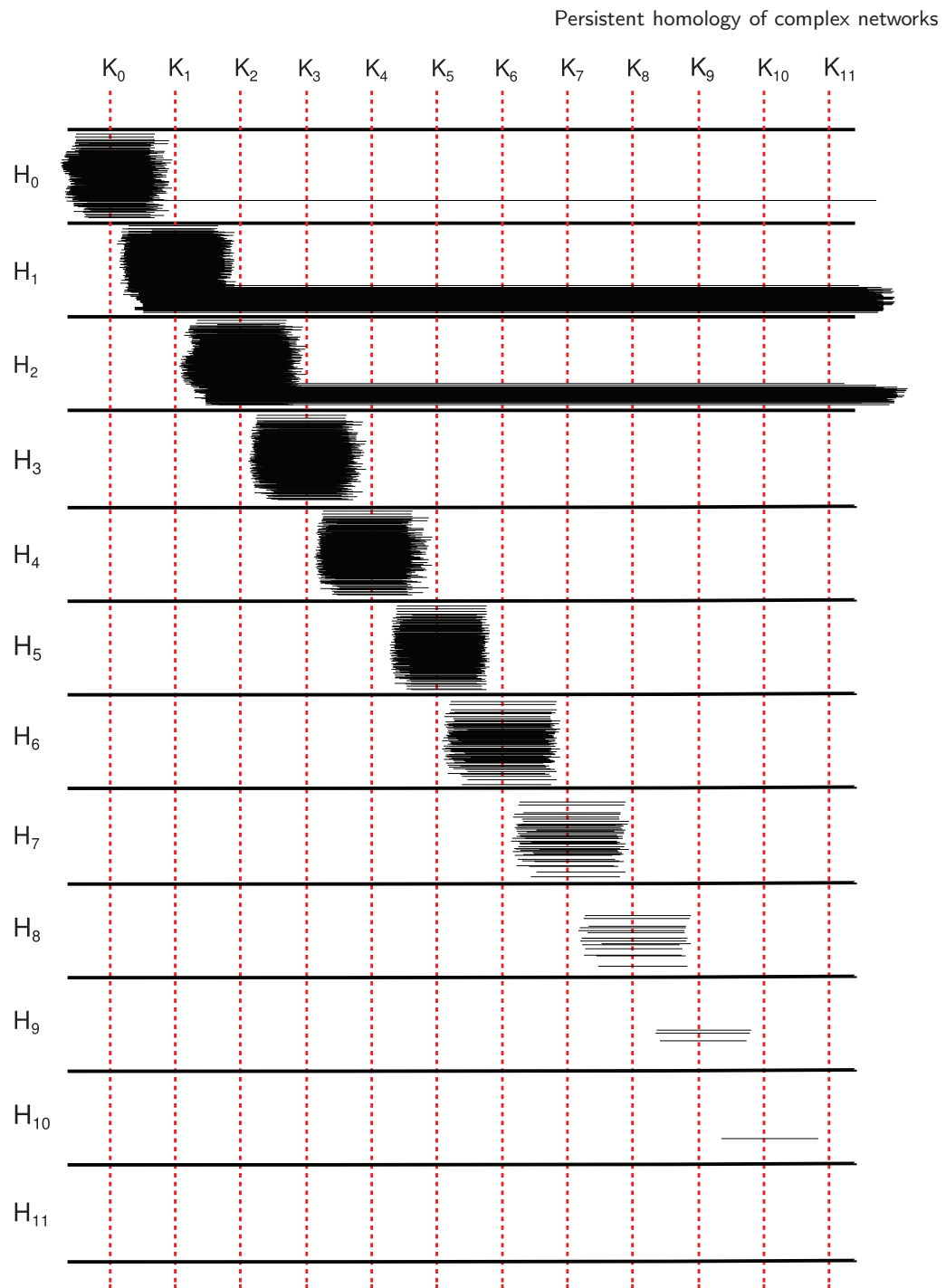


Figure 16. Barcode of the e-mail network with exponential degree distribution.

stage. The first three homology groups, i.e. H_0 , H_1 and H_2 , have long-lived generators while higher-dimensional homology groups appear only as topological noise. Although random networks analyzed earlier and the e-mail network have a comparable number of nodes, the number of higher-dimensional homology groups is considerably larger in the latter case. This is the consequence of an internal organization of an e-mail network into a number of communities [22] which is an essential prerequisite for emergence of

higher-dimensional complete graphs. Clearly, no such organizational principle exists in random networks (random simplicial complexes) and 1-cycles dominate the complex. The fact that homology groups of dimension higher than 2 have short lifetimes indicates that communications among certain groups of e-mail users may not exist for a certain time during the growth of the network: however, these communication channels are reestablished at later stages of the network evolution.

8. Persistent homology of scale-free networks

Among scale-free networks we consider scale-free models with modular structure developed recently [23]. The model including preferential-attachment and preferential-rewiring during the graph growth is generalized so that new modules are allowed to start growing with finite probability. The structural properties of modular networks are controlled by three parameters: the average connectivity M , the probability of the emergence of a new module P_0 and the attractiveness of the node α . By varying these parameters the internal structure of modules and the network connecting various modules is kept under control. Detailed explanation of the role of each of these parameters in the control process is discussed in [23]. Here we consider the persistent homology of three scale-free networks developed using three different sets of parameters (M, P_0, α) , chosen as paradigmatic for the type of network considered. The results for both clique and neighborhood complexes were constructed and, since the results do not differ for the two cases, the presented ones are obtained from the clique complex filtration (12) and (13). All networks were generated with 1000 nodes.

8.1. Case 1. Clustered modular network

The average connectivity (number of links per node) is $M = 5$. The network has 1000 nodes and 7 modules so that $P_0 = 0.007$. The attractiveness of the node is $\alpha = 0.6$ which enables a stronger clustering effect, hence the label ‘clustered modular network’. The corresponding barcodes are presented in figure 17. There are unique persistent generators for H_0 and H_1 while for H_2 there are 2 persistent generators. H_3 also has a persistent generator which starts at stage 2 of filtration. It is interesting that, once the homology is generated at later stages of filtration, it remains persistent for all H_i ($i = 1, 2, 3$) as indicated by arrows. One aspect of existence of persistent homology groups is robustness of the complex (network) with respect to addition or reduction of simplices (nodes). The fact that four homology groups show persistence is a clear sign of robustness. Moreover, practically there is no topological noise in this case.

8.2. Case 2. Clustered non-modular network

The parameters for this type of network are $M = 5$, $P_0 = 0$ (no modules) and $\alpha = 0.6$ (strong clustering). The persistence barcodes for this network are presented in figure 18. The most striking feature of these topological persistency representations is the existence of H_4 . Another striking feature is that H_3 does not exist for this particular value of clustering parameter α showing that higher ranked persistency generators may not be distributed continuously across dimensions. There are four generators for H_4 : however, they persist through five stages of filtration and there are several more generators with

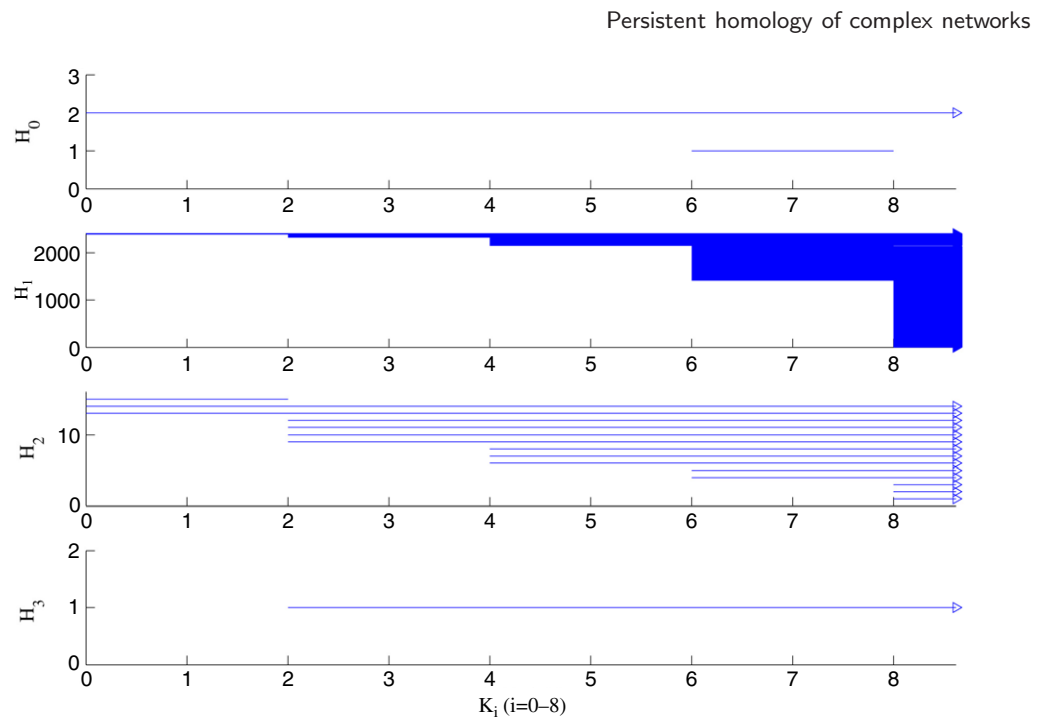


Figure 17. Barcode of the clustered modular network. Persistence of all homology groups may be easily noticed.

shorter lifetime, some of which may be considered as topological noise, such as the ones whose lifetime is one or two filtration phases. The fact that H_3 generators do not exist shows that for this choice of parameters there are no three-dimensional non-bounding cycles in the complex.

8.3. Case 3. Modular non-clustered network

The average connectivity is $M = 5$. Modular probability is $P_0 = 0.007$ and clustering coefficient $\alpha = 1.0$ so that there is only one link between each of the modules and effectively there is non-clustering. The corresponding barcodes are shown in figure 19. There is only one generator for H_0 . For H_1 there is a unique generator persistent from the beginning of filtration: however, there are several generators which persist while occurring with the slight delay in filtration sequence. The maximal persistent homology rank is 2 and H_2 has relatively long-lived generators with a slight noise. Of the three cases considered this one has the smallest number of persistent homology groups, namely three (H_0 , H_1 and H_2), and also the smallest number of generators for the homology group H_2 .

8.4. Remarks on persistent homology of scale-free networks

Since both clustered modular and clustered non-modular networks have higher ranked persistent homology (H_3 and H_4 , respectively) then the non-clustered modular network (H_2), it is clear that clustered networks are more robust with respect to addition (removal) of nodes (simplices). Moreover, the clustering property is more important for robustness than modularity as may also be inferred by comparison with the e-mail network discussed

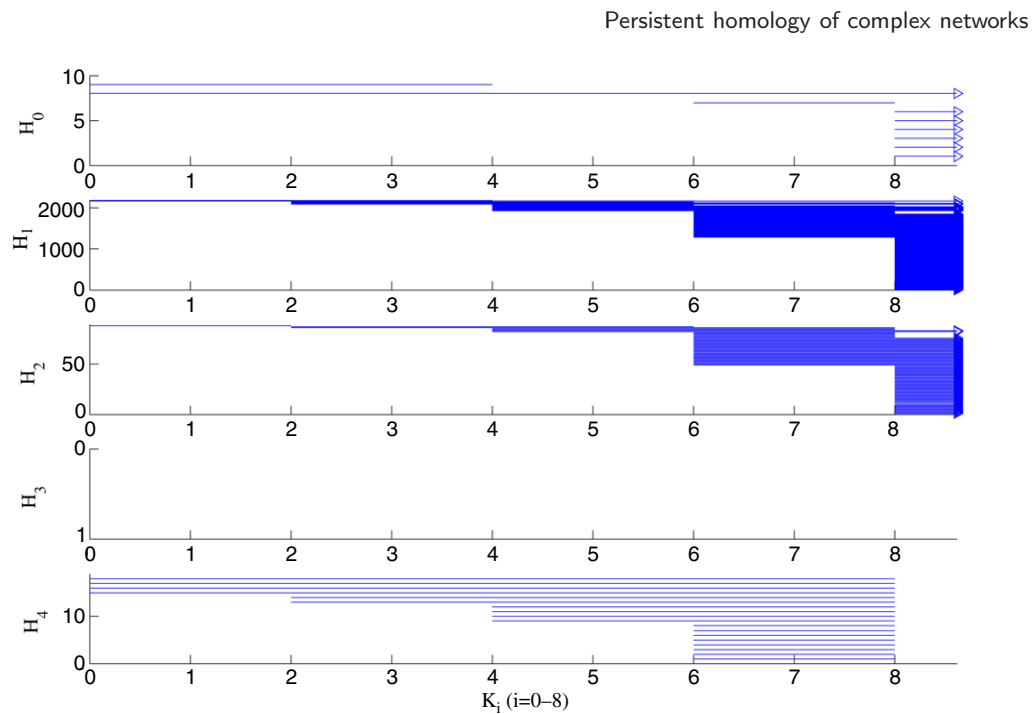


Figure 18. Barcode of the clustered non-modular network. The rank of H_3 is equal to zero: however, the rank of the highest persistent homology group is 4.

in section 7 which also shows modular structure. The fact that only one-dimensional and two-dimensional cycles (voids) are persistently missing in non-clustered simplices with respect to the additional lack of three- and four-dimensional cycles in modular simplices may convey important information depending upon the context of the analysis and types of networks under study. In general the persistence of n th homology generators (n th Betti numbers) means that somewhere in the complex n th-dimensional subcomplex is missing through all stages of complex growth or reduction. In other words an n -dimensional object formed by simplices of dimension at most n is absent from the complex. This property may be translated to the ‘network language’ in terms of connectivity relations which depend on the context. In simplified terms, for example for $n = 2$ the network lacks in dyadic (binary) relations; for $n = 2$ there are no triadic (ternary) relations and so on where n -adic relations should be regarded not only as the set of its node-to-node relations but in their relational entirety. As an example, a face of a triangle represents a relational entirety (essentially a relationship of higher order) of a three-node relation.

9. Summary and concluding remarks

Construction of simplicial complexes from graphs (networks) creates a topological setting which offers flexible tools for gauging various topological attributes. Here our interest lies in detection of long-lived homology groups of a simplicial complex (network) during the course of its history which includes both addition and removal of simplices (nodes). The method relies on the visual approach of recognizing persistent features in the form of a barcode which may be regarded as the persistence analog of a Betti number. The results show distinct persistency attributes for random networks, networks with exponential

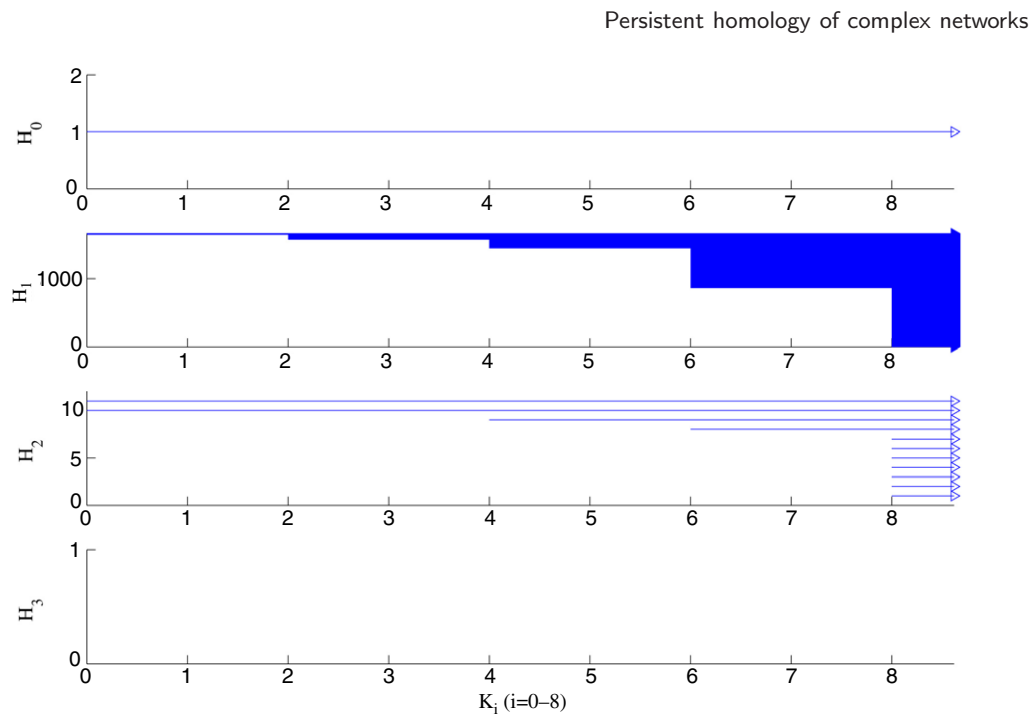


Figure 19. Barcode of the modular non-clustered network. The persistent homology group with the highest rank is H_2 .

degree distributions and for scale-free networks. Persistency includes the two lowest-dimensional homology groups H_0 and H_1 for random networks. For the case of networks with exponential degree distribution persistency includes H_0 , H_1 , and H_2 while for scale-free networks persistent homology groups are H_0 , H_1 , H_2 , H_3 and even H_4 . An obvious consequence of persistency is that it gives important information about the robust quality of the network so that scale-free networks, especially the ones with clustering properties, exhibit the highest topological resilience to change in the form of addition or removal of the nodes. However, persistence of certain topological attributes assumes also long-lived deficiency in certain topological forms in simplicial complexes corresponding to the deficiency of certain relations in networks. In order to reveal more about the sense of balance between these two properties we will use more subtle topological methods in our future work.

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